# Quantitative Trading DeCal
## Fall 2018

**Instructors:** Sam Choi, *sam.choi@berkeley.edu*; Ying Emily Wang, *yingwang947@berkeley.edu*
**Class Format:** Lectures
**Units:** 2
**Time and Location:** Friday 4pm-5:30pm Evans 597
**Email:** If you contact an instructor by email, please include "[QT DeCal]" in the subject field

**Overview:** The purpose of this course is to provide an overview of quantitative trading and help students develop the skills necessary to solve problems in financial markets. The course places a strong emphasis on quantitative approaches to trading, but is designed to be accessible to students of various academic backgrounds. After taking this course, students will understand how to become further involved in quantitative trading (either independently or by joining a trading firm).

**Prerequisites:** *A strong interest in at least one of these fields:*

- Probability and Statistics
- Fundamental Analysis
- Macroeconomics
- Behavioral Economics
- Market microstructure
- Data-driven decision making
- Prediction and Forecasting
- Machine Learning and Artificial Intelligence

**Class Schedule:** The following is a tentative outline of the course and is subject to change.

| Date | Lecture |
|---|---|
| *9/7/18* | Introduction: Syllabus, Course Overview, Background |
| *9/14/18* | The Fundamental Approach |
| *9/21/18* | The Quantitative Approach |
| *9/28/18* | Prevalent Strategies and Ideas in Quantitative Trading |
| *10/5/18* | Prevalent Strategies and Ideas in Quantitative Trading (continued) |
| *10/12/18* | Data Analysis |
| *10/19/18* | Data Analysis (continued) |
| *10/26/18* | Risk Management |
| *11/2/18* | Speaker / Selected Topic (TBD) |
| *11/9/18* | Speaker / Selected Topics (TBD) |
| *11/16/18* | Project Presentations |
| *11/30/18* | Conclusion |

**Texts:** Throughout the course, readings will be assigned on various relevant subjects. All readings will be made available to students upon assignment.

**Assignments**

- Weekly readings and homework will be assigned
- Weekly quizzes will be administered to review content from lecture and the readings
- A cumulative project and presentation will be assigned in lieu of a final

**Grading**

- 30% Attendance/Participation
- 40% Homework
- 10% Quizzes
- 20% Project

In order to pass this course (receive a P), students must receive a minimum grade of 60%. This entails making a best effort to attend lectures, and complete assignments/assessments.

**Guest Speakers**

Throughout the course, quantitative traders, researchers, and strategists from various firms may be brought in to offer their experience gained from industry and academia.